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6 INFERENCE BASED ON SIMPLE STEP
STATISTICS FOR THE LOCATION MODEL

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1. Introduction

In this paper, we will be concerned with location models and, in particular, the one sample location model. We wish to make inferences about θ , the center of symmetry of a continuous, symmetric population with c.d.f. F , based on a random sample of size n . Many authors have considered this problem, although many place more restrictive assumptions on F , such as normality. If these additional assumptions are questionable, practitioners often seek procedures which remain valid when no specific form for the underlying distribution is assumed. For testing hypotheses about θ , the Wilcoxon and sign tests have emerged as two of the more popular procedures. In addition, estimation procedures, both point and interval, based on these rank statistics have been developed. However, the sign test, while optimal if F is the double exponential c.d.f., is quite inefficient at the normal model. Conversely, the Wilcoxon test, which is optimal if F is the logistic c.d.f., is less efficient for heavier tailed distributions. Also, the estimation techniques derived from the Wilcoxon statistic (Lehmann (1975), Chapter 4, Section 3) are computationally difficult for moderate or large samples (Johnson and Ryan (1978)).

Thus, we propose a class of rank statistics "between" the sign and Wilcoxon statistics. The corresponding tests and estimation procedures will retain much of the simplicity of those based on the sign statistic but with improved efficiency (especially near the normal model). In addition, all the procedures have excellent robustness properties.

2. Testing

Let $X_1 \leq \dots \leq X_N$ be the ordered values of a random sample from F .

Let $0 \leq a(1) \leq a(2) \leq \dots \leq a(N)$ be a given set of scores. Then $W_N(\theta_0) = \sum a(i)V_i(\theta_0)$ is a linear signed rank statistic for testing $H_0: \theta = \theta_0$ where $V_i(\theta_0) = 1$ if $X_{d_i} - \theta_0 > 0$ and 0 otherwise and $|X_{d_1} - \theta_0| \leq \dots \leq |X_{d_N} - \theta_0|$. In this case, i is the rank of $|X_{d_i} - \theta_0|$ among the absolute values, $i = 1, \dots, n$. Notice that $a(i) = i$ yields the Wilcoxon statistic and $a(i) = 1$ yields the sign statistic. Our approach is to select a set of scores

"between" the sign and Wilcoxon scores. Let

$$a_k(i) = \begin{cases} 0 & i = 0, \dots, b_1 \\ 1 & i = b_1 + 1, \dots, b_2 \\ 2 & i = b_2 + 1, \dots, b_3 \\ \vdots & \vdots \\ \vdots & \vdots \\ k & i = b_k + 1, \dots, N \end{cases} \quad (2.1)$$

where $0 = \gamma_0 \leq \gamma_1 < \gamma_2 < \dots < \gamma_k \leq \gamma_{k+1} = 1$, $b_t = [N\gamma_t]$ $t = 0, \dots, k+1$ and $[\cdot]$ is the greatest integer function. Let $T_{N,k}(\theta) = \sum a_k(i)V_i(\theta)$. Then $T_{N,k}$ is called the k -step statistic.

Noether (1973) studied the 1-step statistic with particular emphasis on interval estimation based on $T_{N,1}$. Notice that if $\gamma_1 = 0$, $T_{N,1}$ is the sign statistic. Policello and Hettmansperger (1976) discuss the 1-step statistic with regard to adaptive methods of estimation of θ . Notice that the freedom to vary $\gamma_1, \dots, \gamma_k$ makes this a rich family of statistics and hence some member of the family should be suitable for testing H_0 over a wide range of symmetric underlying distributions.

To test $H_0: \theta = \theta_0$ vs. $H_a: \theta > \theta_0$, we will reject H_0 if $T_{N,k}(\theta_0) > c$. However, we will consider only the case $\theta_0 = 0$ since otherwise we can subtract θ_0 from each sample observation. Henceforth, we denote $T_{N,k}(0)$ by $T_{N,k}$. Next, we consider the null distribution of $T_{N,k}$.

Theorem 1. If $\theta = 0$, then $T_{N,k} = \sum_{i=1}^k iW_i$ where W_i is distributed as binomial with parameters $b_{i+1} - b_i$ and $1/2$, and W_1, \dots, W_k are independent.

This result follows directly from Lemma 10.1.11 of Randles and Wolfe (1979).

Corollary. If $\theta = 0$, then

$$E(T_{N,k}) = \sum_{i=1}^k i(b_{i+1} - b_i)/2, \text{ Var}(T_{N,k}) = \sum_{i=1}^k i^2(b_{i+1} - b_i)/4$$

Notice that $T_{N,1}$ follows a binomial distribution with parameters $N - b_1$ and $1/2$ and that $T_{N,2}$ is a weighted combination of two independent binomial random variables. We conclude discussion of the null distribution of $T_{N,k}$ with the following result on the asymptotic distribution of $T_{N,k}$.

Theorem 2. Under $H_0: \theta = 0$, for $k \geq 1$ fixed, the limiting distribution (as $N \rightarrow \infty$) of $(T_{N,k} - E(T_{N,k})) / (\text{Var}(T_{N,k}))^{1/2}$ is $N(0, 1)$.

Proof. Theorem 1 exhibits $T_{N,k}$ as a linear combination of a fixed number of independent binomial random variables. Since each of these converges to a normal distribution, the result follows.

Example. Thirty observations were generated from a normal distribution with $\mu = 0$, $\sigma = 4$. The ordered data (rounded to two decimal places) follows.

-10.33	-2.83	0.01	2.30	4.28
-6.16	-1.36	0.05	2.38	4.30
-6.03	-1.30	0.31	2.97	4.92
-5.80	-0.93	1.25	3.47	6.19
-5.10	-0.53	1.81	3.67	6.32
-3.71	-0.52	2.24	4.08	7.96

We will compute the 2-step statistic with steps at $\gamma_1 = .2$, $\gamma_2 = .6$. The reason for this choice will be apparent later in this section. Since $N = 30$, $b_1 = [30(.2)] = 6$, $b_2 = 18$. Thus, $T_{N,2}$ ignores the six observations with smallest absolute value, counts the number of positive observations with absolute values ranking from 7 to 18, and adds to this sum twice the number of positive observations with absolute values ranking above 18.

Thus, $T_{N,2} = 8 + 2(7) = 22$. For testing $H_0: \theta = 0$ vs. $H_a: \theta > 0$, we have, correcting for continuity, $Z = (T_{N,k} - .5 - E(T_{N,2})) / (\text{Var} T_{N,2})^{1/2}$ and so $Z = (22 - .5 - 18) / \sqrt{15} = .90$ or $p = .1841$.

The exact distribution of $T_{N,k}$ under H_a is quite complex and will not be discussed. We mention only that Markowski (1980) has shown that the exact distribution of $T_{N,1}$ depends only on $P(X_j + X_{j+b_1} > 0)$ $j = 1, \dots, N - b_1$, but the form of the dependence is quite complex.

In order to discuss asymptotic properties of the inference procedures studied, it is necessary to discuss some aspects of the asymptotic distribution of $T_{N,k}$ under H_a . First, Markowski (1980) has shown that $T_{N,k}$ is asymptotically normally distributed under a sequence of contiguous location alternatives. The proof involves a modification of a technique employed by Albers, Bickel, and van Zwet (1976). Next, when the limit exists, define the Pitman efficacy of a statistic R_N by $C(R_N) = \lim_{\theta \rightarrow 0} \frac{d}{d\theta} E_{\theta}(R_N) \big|_{\theta=0} / (N \text{Var}_0 R_N)^{1/2}$ where the variance is computed under the null hypothesis and the mean is computed under the alternative. Under regularity conditions, the asymptotic performance of two test statistics can be compared by considering the ratio of their squared efficacies. See Lehmann (1975, Appendix, Section 6) for a complete discussion.

The efficacy of the k -step statistic can be computed directly from the following.

Theorem 3. If F has finite Fisher's information, and the density, f , of F is differentiable, then

$$C^2(T_{N,k}) = \frac{4 \left[\int_0^\infty J^+(2F(x) - 1) f'(x) dx \right]^2}{\int_0^1 J^+(u) du} \quad (2.2)$$

where J^+ , the limiting scores function, is given by

$$J^+(u, k) = \begin{cases} 0 & 0 \leq u \leq \gamma_1 \\ 1 & \gamma_1 < u \leq \gamma_2 \\ \vdots & \vdots \\ \vdots & \vdots \\ k & \gamma_k < u \leq 1 \end{cases} \quad (2.3)$$

Proof. Begin with 10.2.11, p. 338 of Randles and Wolfe (1979) and apply an integration by parts to yield the result.

Corollary. Under the conditions of Theorem 3, the squared efficacies of the one and two step statistics are:

$$C^2(T_{N,1}) = \frac{4f^2\{F^{-1}[(1 + \gamma_1)/2]\}}{1 - \gamma_1} \quad (2.4)$$

and

$$C^2(T_{N,2}) = \frac{[f\{F^{-1}[(1 + \gamma_1)/2]\} + f\{F^{-1}[(1 + \gamma_2)/2]\}]^2}{1 - \gamma_2 + (\gamma_2 - \gamma_1)/4} \quad (2.5)$$

Using (2.4), we determine in Table 1 that member of the class of one-step statistics which maximizes the efficacy for the following underlying distributions:

A_1 : Normal, $f[F^{-1}(x)] = (2\pi)^{-1/2} \{\exp[(F^{-1}(x))^2/2]\}$,

A_2 : Logistic, $f[F^{-1}(x)] = x(1 - x)$,

A_3 : Contaminated Normal, $\epsilon = .05$, $\sigma^2 = 9$, $f(x) = (1 - \epsilon)\phi(x) + \frac{\epsilon}{\sigma}\phi(x/\sigma)$

where $\phi(\cdot)$ is the standard normal density function,

A_4 : Double Exponential, $f[F^{-1}(x)] = x$ if $0 \leq x \leq .5$ and $1 - x$ if $.5 < x \leq 1$.

- Table 1 about here -

Table 1 indicates that for the 1-step statistic, the optimal choice of γ_1 decreases as the tails of the underlying model become heavier. Also, we see that despite the simplicity of the 1-step statistics, the best 1-step statistic is quite efficient compared to the optimal choice in the class of possible statistics. In addition, we have included a comparison of the best 1-step statistic as well as the 1-step with $\gamma_1 = 1/3$ as opposed to the sign statistic. These latter two comparisons were first discussed by Noether (1973) in a somewhat different setting. Notice that the statistic with $\gamma_1 = 1/3$ seems to be an improvement over the sign statistic since its efficacy is more stable and improves significantly over the sign statistic at the normal model.

- Table 2 about here -

Table 2 illustrates the effect on $C^2(T_{N,2})$ caused by changes in γ_1 and γ_2 . In addition, the optimal choice of (γ_1, γ_2) is noted for each underlying model. Notice that the efficacy changes only slightly near the optimum value so that a choice of (γ_1, γ_2) in a neighborhood of the optimal value will still yield nearly highest efficiency. Of course, typically the underlying distribution may not be known and so a test with good efficiency over all distributions considered would be desirable. From Table 2, we see that the choice $\gamma_1 = .2$, $\gamma_2 = .6$ has such properties. In Table 3, we compare this 2-step statistic with the sign, Wilcoxon, and t statistics as well as

the likelihood ratio statistic for the particular underlying distribution. We see that $T_{N,2}$ improves upon the sign statistic while retaining much of its simplicity. In addition, it compares quite favorably with the t-statistic at the normal model ($e = .89$) while being superior to the t-statistic at the other distributions considered. We see also that this 2-step statistic has properties very similar to that of the Wilcoxon statistic.

- Table 3 about here -

Thus, if one step is used, we recommend $\gamma_1 = 1/3$ and if two steps are used take $\gamma_1 = .2$, $\gamma_2 = .6$. These recommendations are based on the efficiency calculations of Table 3. In the remainder of the paper, we will investigate the estimation procedures associated with these tests and study their robustness properties.

3. Point Estimation

Hodges and Lehmann (1963) illustrate a method for deriving point estimators from rank statistics such as $T_{N,k}$. We denote by $\hat{\theta}^k(\gamma_1, \dots, \gamma_k)$ or simply by $\hat{\theta}^k$ the Hodges Lehmann estimator (H-L) of θ derived from $T_{N,k}$. Bauer (1972) has shown that the linear rank statistics $W_N(\theta) = \sum a(i)V_i(\theta)$ as defined in Section 2 are non-increasing step functions which can have steps only at the Walsh averages, $\{(x_i + x_j)/2 : 1 \leq i \leq j \leq N\}$. The sign statistic has steps only at $\{x_i : 1 \leq i \leq N\}$ while the Wilcoxon has steps at each of the Walsh averages. Following the method of Bauer (1972), we find that $T_{N,k}$ has steps of size 1 at the averages in $D_k = \{(x_i + x_j)/2 : j - i = b_t, t = 1, \dots, k\}$ and hence $\hat{\theta}^k = \text{med } D_k$. Now for $t = 1, \dots, k$ define $D_{k,t} = \{(x_i + x_{b_t+i})/2 : i = 1, \dots, N - b_t\}$, the Walsh averages corresponding to the t 'th step of $T_{N,k}$. Then $D_k = \bigcup_t D_{k,t}$ and so $\hat{\theta}^k = \text{med } (\bigcup_t D_{k,t})$. The advantage of this representation is that the Walsh averages in $D_{k,t}$ are a priori ordered. This means that for small k , finding the median $\hat{\theta}^k$ may not be difficult. For example,

$$\hat{\theta}^2 = \begin{cases} \{X_{(N-b_1+1)/2} + X_{(N+b_1+1)/2}\} / 2 & \text{if } N - b_1 \text{ odd} \\ \{X_{(N-b_1)/2} + X_{(N+b_1)/2} + X_{(N-b_1+2)/2} + \\ X_{(N-b_1+2)/2}\} / 4 & \text{if } N - b_1 \text{ even.} \end{cases} \quad (3.1)$$

Thus, $\hat{\theta}^2$ can be computed directly from the ordered sample. As another example, we use the ordered structure of the sets D_{31} and D_{32} to exhibit a simple algorithm for computing $\hat{\theta}^3$. Our approach is to begin with medians of each of the sets D_{31} and D_{32} and then by a series of comparisons of Walsh averages, determine $\hat{\theta}^3$.

Let $m_{i,j} = (x_i + x_j)/2$ and $B(a, b) = m_{a, b_1+a} - m_{b, b_2+b}$

$a = 1, \dots, N - b_1$ $b = 1, \dots, N - b_2$

Algorithm

Case 1. $N - b_1$ even, $N - b_2$ odd.

First consider $B((N - b_1)/2, (N - b_2 + 1)/2)$ and suppose for now that it is greater than 0. Notice that this implies $m_{(N-b_2)/2, (N+b_2)/2} \leq \hat{\theta} \leq m_{(N-b_1)/2, (N+b_1)/2}$. Next, compute $B((N - b_1)/2, (N - b_2 + 1)/2 + 1)$. If $B((N - b_1)/2, (N - b_2 + 1)/2 + 1) < 0$, then $\hat{\theta} = m_{(N-b_1)/2, (N+b_1)/2}$. If $B((N - b_1)/2, (N - b_2 + 1)/2 + 1) > 0$, compute $B((N - b_1)/2 - 1, (N - b_2 + 1)/2 + 1)$. If $B((N - b_1)/2 - 1, (N - b_2 + 1)/2 + 1) > 0$, compute $B((N - b_1)/2 - 2, (N - b_2 + 1)/2 + 2)$. Continue until $B((N - b_1)/2 - i, (N - b_2 + 1)/2 + i) > 0$ and $B((N - b_1)/2 - (i + 1), (N - b_2 + 1)/2 + (i + 1)) < 0$. Then if $B((N - b_1)/2 - i, (N - b_2 + 1)/2 + (i + 1)) < 0$, $\hat{\theta} = m_{(N-b_1)/2-i, (N+b_1)/2-i}$ and if $B((N - b_1)/2 - i, (N - b_2 + 1)/2 + (i + 1)) > 0$, $\hat{\theta} = m_{(N-b_2+1)/2+(i+1), (N+b_2+1)/2+(i+1)}$. Recall that we assumed $B((N - b_1)/2, (N - b_2 + 1)/2) > 0$. If not, then proceed in a completely analogous fashion except increase the first component and decrease the second until $B((N - b_1)/2 + i, (N - b_2 + 1)/2 - i) > 0$.

Case 2. $N - b_1$ odd, $N - b_2$ even.

Proceed as in Case 1 but begin with $B((N - b_1 + 1)/2, (N - b_2)/2)$.

Case 3. $N - b_1$ odd, $N - b_2$ odd.

Begin with $B((N - b_1 + 1)/2, (N - b_2 + 1)/2)$. Proceed as in Case 1 reaching the point where (e.g.) $B((N - b_1 + 1)/2 + i, (N - b_2 + 1)/2 - i) < 0$ and $B((N - b_1 + 1)/2 + (i + 1), (N - b_2 + 1)/2 - (i + 1)) > 0$. If

$$B((N - b_1 + 1)/2 + (i + 1), (N - b_2 + 1)/2 - i) > 0 \quad (3.2)$$

$$B((N - b_1 + 1)/2 + i, (N - b_2 + 1)/2 - (i + 1)) < 0, \quad (3.3)$$

then $\hat{\theta} = \{m_{(N-b_1+1)/2+(i+1), (N+b_1+1)/2+(i+1)} + m_{(N-b_2+1)/2-(i+1), (N+b_2+1)/2-(i+1)}\}/2$. If the signs of the inequalities (3.2) and (3.3) are other than those listed, then once again $\hat{\theta}$ can be determined in an analogous fashion.

Case 4. $N - b_1$ even, $N - b_2$ even.

Begin with $B((N - b_1)/2, (N - b_2)/2)$ and proceed as in Case 1. Then make comparisons as in (3.2) and (3.3). $\hat{\theta}$ is determined by the direction of these inequalities. Notice that it may happen that the final stage cannot be reached because the second component can no longer be increased (or decreased). At this point, $\hat{\theta}$ can be computed immediately since in this case:

- 1) $\hat{\theta}$ must come from the set D_{31} .
- 2) The position of the largest element of D_{32} in the ordering of D_{31} will have been determined by previous steps.

Next, we illustrate the use of the algorithm using the data of the example in Section 2. We will compute $\hat{\theta}(.2, .6)$ for this data. Now $N = 30$, $b_1 = 6$, $b_2 = 18$ and so $N - b_1 = 24$, $N - b_2 = 12$. Thus, we seek the 18th and 19th largest elements of D_3 . To find these we apply Case 4 of the Algorithm. We begin with

$$B(12, 6) = \frac{X_{12} + X_{18}}{2} - \frac{X_6 + X_{24}}{2} = 1.35 > 0.$$

Next we compute

$$B(11, 7) = \frac{X_{11} + X_{17}}{2} - \frac{X_7 + X_{25}}{2} = -0.17 < 0.$$

Thus, we have reached the stopping point and $\hat{\theta}(.2, .6)$ can be determined after two more comparisons.

Now $B(12,7) = .27 > 0$, $B(12,8) = -1.22 < 0$, $B(11,6) = .91 > 0$. Hence, the 7th smallest element of D_{32} is between the 11th and 12th smallest in D_{31} and so it is 18th smallest in D_3 . Similarly, the 12th smallest element of D_{31} is 19th smallest in D_3 . Thus

$$\hat{\theta}(.2,.6) = \frac{1}{2} \left[\frac{X_7 + X_{25}}{2} + \frac{X_{12} + X_{18}}{2} \right] = .79$$

Note that for this data $\bar{X} = .46$, the sample median is .78, and the median of the full set of Walsh averages is .705. The mean seems to have been greatly influenced by the observation -10.33. If we remove this point, the sample mean becomes .837, which is similar to the other estimators. Notice also that 5 Walsh averages and 5 comparisons were needed in the computations. This can be contrasted with the 465 Walsh averages which enter into computation of the median of the full set of Walsh averages, which is the estimator based on the Wilcoxon statistic.

For $k > 3$, the same technique can be applied although the number of ordered sets increases and as a result substantially more averages may be needed before the estimator can be determined.

Next, we consider the efficiency of $\hat{\theta}^k$. Let $\hat{\rho}_1$ and $\hat{\rho}_2$ be two consistent estimators of θ . Suppose that $N^{1/2}(\hat{\rho}_1 - \theta)$ has a $N(0, \sigma^2(\rho_1))$ limiting distribution. Then the asymptotic relative efficiency of $\hat{\rho}_1$ with respect to $\hat{\rho}_2$ is $ARE(\hat{\rho}_1, \hat{\rho}_2) = \sigma^2(\hat{\rho}_2)/\sigma^2(\hat{\rho}_1)$. In addition, if $\hat{\rho}_1$ is the H-L estimator derived from a statistic R_N , then $\sigma^2(\hat{\rho}_1) = [C^2(R_N)]^{-1}$ and hence the ARE of two H-L estimators is the same as the Pitman efficiency of the corresponding test statistics. See Randles and Wolfe (1979, p. 227). In particular, since $T_{N,k}$ is asymptotically normal, $N^{1/2}(\hat{\theta}^k - \theta)$ has $N(0, [C^2(T_{N,k})]^{-1})$ as its limiting distribution, where $[C^2(T_{N,k})]^{-1}$ is given in (2.2).

As a result, the efficiency comparisons of Table 1-3 continue to hold when comparing the corresponding point estimators. In particular, using Table 3, we can compare $\hat{\theta}^3(.2,.6)$ with the sample mean, median, and the median of the set of all Walsh averages. We see that $\hat{\theta}^3(.2,.6)$ compares favorably with each of these estimators, and, in particular, its efficiency very closely parallels that of the median of all Walsh averages. However, computation of $\hat{\theta}^3(.2,.6)$ requires only a small subset of all Walsh averages, as we have previously seen. Thus, $\hat{\theta}^3(.2,.6)$ is a viable alternative to the other estimators if both simplicity and efficiency are considered.

Next, we propose an alternative estimator of θ which further utilizes the ordering of the elements of D_{31} and D_{32} . The estimator suggested is a linear combination of the medians of the sets D_{31} and D_{32} where the weights, λ , and $1 - \lambda$, are proportional to the number of elements in D_{31} and D_{32} , respectively. Following this approach, we obtain

$$\begin{aligned} \hat{\theta}^*(\gamma_1, \gamma_2) = & (X_{[(1-\gamma_1)N/2]} + X_{[(1+\gamma_1)N/2]})\lambda/2 + \\ & (X_{[(1-\gamma_2)N/2]} + X_{[(1+\gamma_2)N/2]})(1 - \lambda)/2 \end{aligned} \quad (3.4)$$

where λ = proportion of elements in D_3 which are in D_{31} . Although $\hat{\theta}^*$ is not a H-L estimator based on any member of $T_{N,2}$, we would expect it to have similar properties. This is confirmed in Table 4 which compares $\hat{\theta}^*(.2,.6) = (X_{[.4N]} + X_{[.6N]})/3 + (X_{[.2N]} + X_{[.8N]})/6$ with $\hat{\theta}^3(.2,.6)$ as well as with other commonly used estimators of θ . We see that very little efficiency loss results from using $\hat{\theta}^*$ in place of $\hat{\theta}$, and some computational advantage is gained. Again note the improved efficiency of this simple estimator at the

normal distribution. Thus, in terms of simplicity and efficiency, both $\hat{\theta}^*(.2,.6)$ and $\hat{\theta}(.2,.6)$ are viable alternatives to the classical estimators considered in this study.

- Table 4 about here -

We conclude this section with a brief discussion of the favorable robustness properties of $\hat{\theta}^k$ and $\hat{\theta}^*$. The influence curve of $\hat{\theta}^k$ can be determined using the methods of Hettmansperger and Utts (1977) and that of $\hat{\theta}^*$ by following Huber (1977). In each case, we find that the influence curve is a step function with a finite number of jumps so that it is bounded but discontinuous. The boundedness is a desirable property since it indicates that the estimator is not unduly influenced by any single observation, regardless of its magnitude. The discontinuity of the influence indicates instability in the estimator at the points of discontinuity. A similar effect has been noted by Hampel (1974) for the Winsorized mean. This instability in $\hat{\theta}$ is further illustrated for the case $k = 3$ by the following result which gives a worst case comparison of $\hat{\theta}^3$ with \bar{X} .

Theorem 4. Let Ω be the class of symmetric, continuous, unimodal densities. Then

$$\inf_{f \in \Omega} \text{ARE}(\hat{\theta}(\gamma_1, \gamma_2), \bar{X}) = (1 - \gamma_1)^3 / (3(1 - \gamma_2) + (\gamma_2 - \gamma_1)/4) \quad (3.5)$$

We defer the proof until the appendix. Notice that when $\gamma_1 = .2$ and $\gamma_2 = .6$, the infimum is .39. This is a slight improvement over the median vs. the mean for which the infimum is .33. The infimum in the case of the median of the Walsh averages vs. the mean is .864. In addition, it should be noted that the least favorable distribution is one which exhibits maximum instability at those points which are discontinuities of the influence curve.

Another measure of robustness is the breakdown point (Huber 1981). While the influence curve measures the effect of an additional observation at y on the estimator, the breakdown point gives the fraction of gross errors the estimator can tolerate before it becomes unbounded. Hampel (1971) formulates a technical definition as well as some examples. The breakdown point of $\hat{\theta}^*(\gamma_1, \gamma_2)$ is $(1 - \gamma_2)/2$. This follows from Huber (1981) but is also intuitively clear since $(1 - \gamma_2)/2$ is the most extreme quantile used to compute $\hat{\theta}^*$. Following Hettmansperger and Utts (1977), it can be shown that the breakdown of $\hat{\theta}^3(\gamma_1, \gamma_2)$ is

$$b(\hat{\theta}^3(\gamma_1, \gamma_2)) = \begin{cases} (\gamma_2 - \gamma_1)/2 & 3\gamma_2 \geq \gamma_1 + 2 \\ 2^{-1} - (\gamma_1 + \gamma_2)/4 & 3\gamma_2 < \gamma_1 + 2 \end{cases}$$

Notice that the breakdown of $\hat{\theta}^*(.2, .6)$ is .2 while that of $\hat{\theta}(.2, .6)$ is .3. We also note that the breakdowns of \bar{X} , HL, and \hat{X} are 0, .293, and .50, respectively. Table 5 indicates how the breakdown of $\hat{\theta}(\gamma_1, \gamma_2)$ varies with γ_1 and γ_2 .

- Table 5 about here -

4. Interval Estimation

Confidence intervals for θ based on rank tests are described in Lehmann (1963), Sen (1966), and Bauer (1972). Applying the methods of Bauer to the statistics $T_{N,k}$, we see that the endpoints, $\hat{\theta}_L^k$ and $\hat{\theta}_U^k$, of the confidence interval must be elements of D_k . In particular, if $P_{\theta=0}(T_{N,k} \leq C) = \alpha/2$, then a $(1 - \alpha)$ 100% confidence interval for θ has endpoints $\hat{\theta}_L^k$, the $(C + 1)$ 'st ordered element in D_k and $\hat{\theta}_U^k$, the $(N_k - C)$ 'th ordered element in D_k , where $N_k = kN - \sum_{i=1}^k b_i$, the number of elements in D_k . Thus, the problem of computing the endpoints of this interval is reduced to that of finding particular Walsh averages within the restricted set D_k .

If $k = 2$, we have previously seen that the elements of D_2 are ordered and so we have $\hat{\theta}_L^2 = (X_{C+1} + X_{C+1+b_1})/2$, and $\hat{\theta}_U^2 = (X_{N-b_1-C} + X_{N-C})/2$ where C can be determined using the fact that $T_{N,2}(0) \sim \text{Bin}(N - b_1, 1/2)$ or by a normal approximation. This result was first obtained by Noether (1973). If $k = 3$, we seek the $(C + 1)$ 'st and $(2N - b_1 - b_2 - C)$ 'th ordered Walsh averages in D_3 . The algorithm of Section 3 modified to start from selected quantiles of the sets D_{31} and D_{32} can be used to compute these endpoints. We illustrate this with the data previously considered. We will calculate an approximate 95.44% confidence interval for θ . Using the Corollary to Theorem 1, a normal approximation with continuity correction yields

$$C \doteq \Phi^{-1}(\alpha/2)((b_2 - b_1)/4 + N - b_2)^{1/2} + (b_2 - b_1)/2 + N - b_2 - 1/2. \quad (4.1)$$

Now letting $\gamma_1 = .2$, $\gamma_2 = .6$ and recalling that $N = 30$, we obtain $C \doteq 10$. Thus, $\hat{\theta}_L$ is the 11'th smallest element in D_3 and $\hat{\theta}_U$ is the 26'th smallest

element in D_3 . To compute $\hat{\theta}_L$, notice that the number of Walsh averages in D_{31} is 12. As a result, we first consider $B(7,4)$ (since $11(24)/36 \div 7$ and $11(12)/36 \div 4$). In applying this method, care is needed to assure that the starting point be of the form $B(a,b)$ with $a + b = d$ if the d 'th smallest element is desired. Now, $B(7,4) < 0$ so we check $B(8,3) > 0$. Furthermore, $B(8,4) > 0$ and $B(7,3) > 0$. Thus, the 7'th element of D_{31} is 11'th smallest, i.e. $\hat{\theta}_L = (X_7 + X_{13})/2 = -1.41$. By a similar argument starting with $B(17,9)$ we find $B(17,9) > 0$, $B(16,10) < 0$, $B(17,10) > 0$, and $B(16,9) > 0$. Thus, $\hat{\theta}_U = (X_{16} + X_{22})/2 = 2.36$. Notice that only 8 Walsh averages were required in this case, whereas there are a total of 465 Walsh averages for this sample. The approximate 95.44% confidence interval based on the Wilcoxon statistic which requires ordering of these 465 Walsh averages is $(-1.04, 2.30)$ for this data.

Lehmann (1963) has considered two definitions of the asymptotic relative efficiency of two interval estimation procedures; one in terms of the probability of covering a false value, the other in terms of the asymptotic behavior of the lengths. Randles and Wolfe (1979) denote these by ARE and L-ARE, respectively. Lehmann has shown that in many regular cases, including all those considered in this work, the two definitions yield the same efficiencies. Furthermore, the efficiencies of confidence intervals derived from test statistics using the method of Lehmann is just the ratio of squared efficacies. Hence, we see that the favorable efficiencies of $T_{N,k}$ and $\hat{\theta}^k$ also apply to the interval $(\hat{\theta}_L^k, \hat{\theta}_U^k)$. In particular, if $\gamma_1 = .2$, $\gamma_2 = .6$, the interval $(\hat{\theta}_L^3, \hat{\theta}_U^3)$ has efficiency similar to the interval derived from the Wilcoxon statistic, yet requires computation of only a very small number of Walsh averages.

Next, we consider another confidence interval for θ obtained by determining two separate intervals, one from D_{31} and the other from D_{32} , and then combining the endpoints of these intervals. Suppose that the desired confidence coefficient is $1 - \alpha$. Then an approximate $(1 - \alpha)$ 100% confidence interval for θ based on the elements of D_{31} will be $(W_{C_1+1}, W_{N-b_1-C_1})$ where $W_1 \leq W_2 \leq \dots \leq W_{N-b_1}$ are the ordered elements of D_{31} and using a normal approximation $C_1 \doteq \Phi^{-1}(\alpha/2) (N - b_1)^{1/2} / 2 + (N - b_1 - 1) / 2$. Similarly, an approximate $(1 - \alpha)$ 100% confidence interval for θ based on the elements of D_{32} is $(Z_{C_2+1}, Z_{N-b_2-C_2})$ where $Z_1 \leq \dots \leq Z_{N-b_2}$ are the ordered elements of D_{32} and $C_2 \doteq \Phi^{-1}(\alpha/2) (N - b_2)^{1/2} / 2 + (N - b_2 - 1) / 2$. Now let

$$\hat{\theta}_L^* = \lambda W_{C_1+1} + (1 - \lambda) Z_{C_2+1} \quad (4.2)$$

$$\hat{\theta}_U^* = \lambda W_{N-C_1-b_1} + (1 - \lambda) Z_{N-C_2-b_2}$$

where $0 \leq \lambda \leq 1$. Then we propose $(\hat{\theta}_L^*, \hat{\theta}_U^*)$ as a confidence interval for θ .

Theorem 5. $(\hat{\theta}_L^*, \hat{\theta}_U^*)$ is asymptotically a $(1 - \alpha)$ 100% confidence interval for θ ; ie, $\lim_{N \rightarrow \infty} P(\hat{\theta}_L^* < \theta < \hat{\theta}_U^*) = 1 - \alpha$.

Proof: As N tends to infinity, we have $P(\theta < W_{C_1+1})$, $P(\theta < Z_{C_2+1})$,

$P(\theta > W_{N-b_1-C_1})$ and $P(\theta > Z_{N-b_2-C_2})$ each tending to $\alpha/2$. But

$$\min \{W_{C_1+1}, Z_{C_2+1}\} \leq \hat{\theta}_L^* \leq \max \{W_{C_1+1}, Z_{C_2+1}\} \text{ and}$$

$$\min \{W_{N-b_1-C_1}, Z_{N-b_2-C_2}\} \leq \hat{\theta}_U^* \leq \max \{W_{N-b_1-C_1}, Z_{N-b_2-C_2}\}.$$

Combining these results implies that $P(\theta < \hat{\theta}_L^*)$ tends to $\alpha/2$ and $P(\theta > \hat{\theta}_U^*)$

tends to $\alpha/2$ which proves the theorem.

Next, we investigate the efficiency of this interval with $\lambda = (1 - \gamma_1) / (2 - \gamma_1 - \gamma_2)$, so that the weights are proportional to the number of elements in the sets D_{31} and D_{32} . Notice that, in this case,

$$\hat{\theta}_L^* = \lambda (X_{C_1+1} + X_{C_1+b_1+1}) / 2 + (1 - \lambda) (X_{C_2+1} + X_{C_2+b_2+1}) / 2 \quad (4.3)$$

$$\hat{\theta}_U^* = \lambda (X_{N-b_1-C_1} + X_{N-C_1}) / 2 + (1 - \lambda) (X_{N-b_2-C_2} + X_{N-C_2}) / 2$$

Thus, $(\hat{\theta}_U^* - \hat{\theta}_L^*)$ is just a linear combination of the lengths of the confidence intervals based on D_{31} and D_{32} , respectively. As a result, we can use earlier results on efficiencies to compute the efficiency of the interval $(\hat{\theta}_L^*, \hat{\theta}_U^*)$. In particular, it can be shown that

$$[N^{1/2} \left(\frac{\hat{\theta}_U^* - \hat{\theta}_L^*}{2 \phi^{-1}(\gamma/2)} \right)]^2 \rightarrow \left\{ \frac{\lambda}{C(T_{N,1}(\gamma_1))} + \frac{1 - \lambda}{C(T_{N,1}(\gamma_2))} \right\}^2 \quad (4.4)$$

in probability.

Using (4.4), Table 6 compares this interval with other commonly used confidence intervals for θ as well as with $(\hat{\theta}_L, \hat{\theta}_U)$ with $\gamma_1 = .2$, $\gamma_2 = .6$. We see that considerable efficiency is lost for both the logistic and double exponential distributions when $(\hat{\theta}_L^*, \hat{\theta}_U^*)$ replaces $(\hat{\theta}_L, \hat{\theta}_U)$. This is in contrast to the estimation case where the efficiency of $\hat{\theta}^*$ closely paralleled that of $\hat{\theta}$. Thus, we see that in the case of interval estimation, a somewhat higher price in terms of efficiency must be paid to get the additional simplicity of $(\hat{\theta}_L^*, \hat{\theta}_U^*)$ over $(\hat{\theta}_L, \hat{\theta}_U)$. Once again, however, both of these methods

perform quite well at the normal model, and can be superior to the interval based on the sample mean for non-normal models.

- Table 6 about here -

5. Extensions and Conclusions

First, we briefly summarize, without proofs, the extensions of the previous results to the two-sample location problem. In particular, we point out that the scores function as a step function produces a two-sample rank statistic and corresponding point and interval estimators with the same asymptotic relative efficiencies as those considered in the one-sample problem. For a complete discussion, see Markowski (1980).

Let $X_1 < \dots < X_m$ and $Y_1 < \dots < Y_n$ be the ordered values of random samples from distributions with distribution functions $F(x)$ and $F(y - \delta)$, respectively. Suppose without loss of generality $m \leq n$.

$$\text{Let } c_k(i) = \begin{cases} k & i = 0, \dots, [(1-\gamma_k) N/2] \\ \cdot & \\ 0 & i = [(1-\gamma_1) N/2] + 1, \dots, [(1+\gamma_1) N/2] \\ \cdot & \\ k & i = [(1+\gamma_k) N/2] + 1, \dots, N \end{cases} \quad (5.1)$$

where $0 \leq \gamma_1 < \gamma_2 < \dots < \gamma_k \leq 1$; $k < N = m + n$, k fixed.

Consider $S_{N,k}(\delta) = \sum_{i=1}^n c_k(R_i(\delta))$ where $R_i(\delta)$ is the rank of $Y_i - \delta$ among $X_1, \dots, X_m, Y_1 - \delta, \dots, Y_n - \delta$. Now with $\gamma_0 = 0$ and $\gamma_{k+1} = 1$ let

$$g_t = [(1 + \gamma_t) N/2], \quad g_{-t} = [(1 - \gamma_t) N/2] \quad t = 0, \dots, k+1. \quad (5.2)$$

Theorem 6. If $\delta = 0$, then $S_{N,k}(0) = \sum_{i=-k}^k i W_i$ where

$$P(W_i = t) = \binom{g_i - g_{i-1}}{t} \binom{N - (g_i - g_{i-1})}{n-t} / \binom{N}{n} \quad \text{for } t = 0, 1, \dots,$$

$\min\{n, g_i - g_{i-1}\}$. In addition, $E(S_{N,k}(0)) = 0$, $\text{Var}(S_{N,k}(0)) =$

$2 \text{ mn } (\sum_{i=1}^k i^2 (g_{i+1} - g_i)) / N(N-1)$, and for k fixed, the limiting distribution (as $N \rightarrow \infty$) of $S_{N,k}(0) / (\text{Var } S_{N,k}(0))^{1/2}$ is $N(0, 1)$.

Next, we consider the H-L estimator derived from $S_{N,k}(\delta)$, which will be denoted by $\hat{\delta}_k$.

Theorem 7. Let g_t be as in (5.2), and $L_k = \{Y_j - X_i : i + j = g_t + 1, t = \pm 1, \dots, \pm k\}$. Then $\hat{\delta}_k = \text{med } L_k$. In particular,

$$\hat{\delta}_1 = \text{med } L_1 = \text{med } \{P_1 \cup P_{-1}\} \quad (5.3)$$

$$\hat{\delta}_2 = \text{med } L_2 = \text{med } \{P_1 \cup P_{-1} \cup P_{-2} \cup P_2\}$$

where $P_t = \{Y_j - X_i = i + j = g_t + 1\}$.

Notice that the elements within any set P_t are automatically ordered and so computation of $\hat{\delta}_1$ required the same steps as computation of $\hat{\theta}_2$ for which an algorithm was previously given. Computation of $\hat{\delta}_2$ requires the determination of the median of the union of four ordered sets. The algorithm considered here can be extended in a straightforward way to allow simple computation of $\hat{\delta}_2$.

In the same way, it can be shown that a $(1 - \alpha)$ 100% confidence interval for δ has the form $(\hat{\delta}_L, \hat{\delta}_U)$ where $\hat{\delta}_L = (C + 1)$ 'st smallest element in L_k

$$\hat{\delta}_U = (N'_k - C) \text{'th smallest element in } L_k \quad (5.4)$$

N'_k = the number of elements in L_k and C satisfies $P(S_{N,k}(0) \leq C) = \alpha/2$.

Thus, we see that computation of this interval requires the same type of algorithm as is needed to compute the estimator. Also, approximate confidence intervals can be obtained using the normal approximation given in Theorem 6.

In addition, all the efficiency comparisons in the one-sample case remain

valid when comparing these inference methods with other two-sample methods. Also, the simplicity of the methods remains in the two-sample problem. Thus, once again we have proposed a class of inference methods which are desirable if efficiency, simplicity, and robustness are considered.

Lastly, the scores function considered can be adapted to the problem of making inferences about the slope parameter in a simple linear regression model when the form of the error distribution is unspecified. Once again, the resulting inference procedures will retain the efficiencies of those which we have discussed.

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APPENDIX

Lemma 1. Let Ω be the class of symmetric, unimodal densities, then

$$\inf_{f \in \Omega} e(\hat{\theta}(\gamma_1), \bar{X}) = \frac{1}{3} (1-\gamma_1)^2. \quad (\text{A.1})$$

Proof:

$$e(\hat{\theta}(\gamma_1), \bar{X}) = \frac{4f^2[F^{-1}(\frac{1+\gamma_1}{2})]}{1-\gamma_1} \sigma_f^2. \quad (\text{A.2})$$

We assume WLOG that $f(0) = 1$. We wish to find $f \in \Omega$ which minimizes

$f[F^{-1}(\frac{1+\gamma_1}{2})] \sigma_f^2$ for fixed γ_1 . Let

$$f_c(x) = \begin{cases} 1 & 0 \leq x < \gamma_1/2 \\ \frac{1-\gamma_1}{2c} & \gamma_1/2 \leq x \leq c + \gamma_1/2 \end{cases} \quad (\text{A.3})$$

and $f_c(-x) = f_c(x)$.

Then it is easily verified that f is a density function and it is clear

that f may be approximated arbitrarily closely by a density f_1 in Ω .

Furthermore, $f_c[F_c^{-1}(\frac{1+\gamma_1}{2})] = \frac{1-\gamma_1}{2c}$ and $\sigma_{f_c}^2 = \frac{2}{3} (\frac{\gamma_1}{2})^3 + \frac{1-\gamma_1}{3} c^2 +$

$$\frac{\gamma_1(1-\gamma_1)}{2} c + \frac{\gamma_1^2(1-\gamma_1)}{4}.$$

Now for $f[F^{-1}(\frac{1+\gamma_1}{2})]$ fixed, σ_f^2 is minimized for unimodal densities by choosing f to be uniform for $x \geq \gamma_1/2$. Hence, the density f_c will be made least favorable by letting $c \rightarrow \infty$. In this case,

$$e(\hat{\theta}(\gamma_1), \bar{X}) = \frac{4}{1-\gamma_1} \left(\frac{1-\gamma_1}{2c} \right)^2 \sigma_f^2$$

and letting $c \rightarrow \infty$ we have

$$\inf_{f \in \Omega} e(\hat{\theta}(\gamma_1), \bar{X}) = \frac{1-\gamma_1}{3} \left(\frac{4}{1-\gamma_1} \right) \left(\frac{1-\gamma_1}{2} \right)^2 = \frac{1}{3} (1-\gamma_1)^2.$$

Finally, we note that $f_c \notin F_u$ but since it can be approximated arbitrarily closely by $f_1 \in F_u$, the result remains valid.

Notice that the least favorable density is 1 until the point $\frac{\gamma_1}{2}$ and then becomes arbitrarily small and uniform in the tails. We now turn to the result comparing $\hat{\theta}(\gamma_1, \gamma_2)$ and \bar{X} . First, we need a preliminary lemma.

Lemma 2.

$$\lim_{c \rightarrow \infty} e_{f_c}(\hat{\theta}(\gamma_1, \gamma_2), \bar{X}) \leq e_f(\hat{\theta}(\gamma_1, \gamma_2), \bar{X})$$

for any $f \in F_u$ where f_c is given by A.3.

Proof: Again take $f(0) = 1$. It is clear from the proof of Lemma 1 that the least favorable density must be of the form:

$$g(x) = \begin{cases} 1 & 0 \leq x < \gamma_1/2 \\ a & \gamma_1/2 \leq x < \gamma_2/2 \\ b & \gamma_2/2 \leq x < \gamma_2/2 + d \end{cases}$$

where $b \leq a \leq 1$ and $d \geq 0$.

But by the previous lemma, for fixed a , $e(\hat{\theta}(\gamma_1, \gamma_2), \bar{X})$ is minimized by letting $b \rightarrow 0$. Furthermore, for any fixed a and b , we may decrease the efficiency by choosing $a' < a$ and letting $b \rightarrow 0$. Thus, the least favorable choice for g makes a arbitrarily small and $b = 0$. But this is just the density f_c with c becoming arbitrarily large, proving the result.

Proof of Theorem 4.

By Lemma 2, $\inf_{f \in \Omega} e(\hat{\theta}(\gamma_1, \gamma_2), \bar{X}) = \lim_{c \rightarrow \infty} e_{f_c}(\hat{\theta}(\gamma_1, \gamma_2), \bar{X})$

$$= \lim_{c \rightarrow \infty} \frac{\left(\frac{1-\gamma_1}{2c} + \frac{1-\gamma_1}{2c}\right)^2}{1-\gamma_2 + \frac{1}{4}(\gamma_2-\gamma_1)} \sigma_{f_c}^2$$

$$= \frac{(1-\gamma_1)^2}{1-\gamma_2 + \frac{1}{4}(\gamma_2-\gamma_1)} \cdot \frac{(1-\gamma_1)}{3} = \frac{(1-\gamma_1)^3}{3(1-\gamma_2 + \frac{1}{4}(\gamma_2-\gamma_1))}.$$

Table 1 Maximum Efficacy of $T_{N,1}$

	Kurtosis	C^{2*}	γ_1^*	$e(T_{N,1}, \text{LRT})$
A_1	3	.81	.46	.81
A_2	4.2	.296	1/3	.89
A_3	7.65	.74	.38	.84
A_4	6	1	0	1

C^{2*} is maximum squared efficacy of $T_{N,1}$

γ_1^* is value of γ_1 which maximizes C^*

$e(T_{N,1}, \text{LRT})$ is efficiency of $T_{N,1}$ with $\gamma_1 = \gamma_1^*$ to likelihood ratio test (LRT)

2. Efficacy of $T_{N, 2}$ as a function of γ_1, γ_2 and F

c^2

γ_1	γ_2	A_1	A_2	A_3	A_4
0	0	.637	.250	.595	1*
.1	.2	.742	.288	.692	.876
.1	.4	.819	.310	.757	.833
.1	.6	.870	.316	.795	.805
.1	.8	.870	.304	.780	.807
.2	.4	.829	.312	.765	.865
.2	.6	.888	.320*	.808*	.720
.2	.8	.902	.311	.807	.714
.4	.6	.876	.304	.789	.556
.4	.8	.912*	.300	.803	.533
.4	.9	.903	.295	.764	.544
.5	.7	.866	.283	.775	.457
.5	.8	.884	.280	.774	.445
.5	.9	.885	.276	.746	.450
.6	.8	.830	.250	.713	.360
.6	.9	.839	.246	.688	.357
.7	.9	.754	.204	.604	.267
.8	.9	.620	.151	.467	.180

* denotes optimal choice of (γ_1, γ_2) .

3. Efficiency of $T_{N, 2}$ with $\gamma_1 = .2, \gamma_2 = .6$

	A_1	A_2	A_3	A_4
$e(T_{N, 2}, S)$	1.40	1.28	1.32	.72
$e(T_{N, 2}, W)$	.930	.96	.99	.96
$e(T_{N, 2}, t)$	.890	1.05	1.13	1.44
$e(T_{N, 2}, T_{N, 2}^*)$	.976	1	1	.72
$e(T_{N, 2}, LRT)$	.890	.961	.960	.72

S - sign test, W - Wilcoxon, t - t-test, $T_{N, 2}^*$ - optimal choice of (γ_1, γ_2)

Table 4

ARE of $\hat{\theta}^*(.2, .6)$ with respect to other estimators of θ .

	A_1	A_2	A_3	A_4
$ARE(\hat{\theta}^*, \bar{X})$	.87	1.04	1.12	1.44
$ARE(\hat{\theta}^*, HL)$	.91	.96	.98	.96
$ARE(\hat{\theta}^*, \tilde{X})$	1.37	1.28	1.30	.72
$ARE(\hat{\theta}^*, \hat{\theta}(.2, .6))$	.98	.99	.99	1.00

Note: \bar{X} - sample mean, HL - median of Walsh averages, \tilde{X} - sample median

5. Breakdown of $\hat{\theta}(\gamma_1, \gamma_2)$

γ_1	0	.1	.1	.1	.1	.2	.2	.2	.4	.4
γ_2	0	.2	.4	.6	.8	.4	.6	.8	.6	.8
ϵ^*	.500	.425	.375	.325	.350	.350	.300	.300	.250	.200

γ_1	.4	.5	.5	.5	.6	.6	.7	.8
γ_2	.9	.7	.8	.9	.8	.9	.9	.9
ϵ^*	.250	.200	.175	.200	.150	.150	.100	.075

6. ARE of $(\hat{\theta}_L^*, \hat{\theta}_U^*)$ relative to other interval estimators of θ ,
 $(\gamma_1 = .2, \gamma_2 = .6)$

	A_1	A_2	A_3	A_4
ARE(1, 2)	.87	.91	1.10	1.24
ARE(1, 3)	1.37	1.11	1.28	.62
ARE(1, 4)	.91	.84	.96	.83
ARE(1, 5)	.98	.87	.97	.86

1 - $(\hat{\theta}_L^*(.2, .6), \hat{\theta}_U^*(.2, .6))$, 2 - t-interval, 3 - sign test interval
 4 - Wilcoxon test interval, 5 - $(\hat{\theta}_L(.2, .6), \hat{\theta}_U(.2, .6))$

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A class of score functions which are ordinary step functions is considered for the location model. Point estimates and confidence intervals are obtained by inverting the corresponding rank statistics. Efficiency and robustness properties of the procedures are investigated. Several computational schemes are illustrated which make the estimates and confidence intervals quite easy to compute.

3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100 101 102 103 104 105 106 107 108 109 110 111 112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 128 129 130 131 132 133 134 135 136 137 138 139 140 141 142 143 144 145 146 147 148 149 150 151 152 153 154 155 156 157 158 159 160 161 162 163 164 165 166 167 168 169 170 171 172 173 174 175 176 177 178 179 180 181 182 183 184 185 186 187 188 189 190 191 192 193 194 195 196 197 198 199 200 201 202 203 204 205 206 207 208 209 210 211 212 213 214 215 216 217 218 219 220 221 222 223 224 225 226 227 228 229 230 231 232 233 234 235 236 237 238 239 240 241 242 243 244 245 246 247 248 249 250 251 252 253 254 255 256 257 258 259 260 261 262 263 264 265 266 267 268 269 270 271 272 273 274 275 276 277 278 279 280 281 282 283 284 285 286 287 288 289 290 291 292 293 294 295 296 297 298 299 300 301 302 303 304 305 306 307 308 309 310 311 312 313 314 315 316 317 318 319 320 321 322 323 324 325 326 327 328 329 330 331 332 333 334 335 336 337 338 339 340 341 342 343 344 345 346 347 348 349 350 351 352 353 354 355 356 357 358 359 360 361 362 363 364 365 366 367 368 369 370 371 372 373 374 375 376 377 378 379 380 381 382 383 384 385 386 387 388 389 390 391 392 393 394 395 396 397 398 399 400 401 402 403 404 405 406 407 408 409 410 411 412 413 414 415 416 417 418 419 420 421 422 423 424 425 426 427 428 429 430 431 432 433 434 435 436 437 438 439 440 441 442 443 444 445 446 447 448 449 450 451 452 453 454 455 456 457 458 459 460 461 462 463 464 465 466 467 468 469 470 471 472 473 474 475 476 477 478 479 480 481 482 483 484 485 486 487 488 489 490 491 492 493 494 495 496 497 498 499 500 501 502 503 504 505 506 507 508 509 510 511 512 513 514 515 516 517 518 519 520 521 522 523 524 525 526 527 528 529 530 531 532 533 534 535 536 537 538 539 540 541 542 543 544 545 546 547 548 549 550 551 552 553 554 555 556 557 558 559 560 561 562 563 564 565 566 567 568 569 570 571 572 573 574 575 576 577 578 579 580 581 582 583 584 585 586 587 588 589 590 591 592 593 594 595 596 597 598 599 600 601 602 603 604 605 606 607 608 609 610 611 612 613 614 615 616 617 618 619 620 621 622 623 624 625 626 627 628 629 630 631 632 633 634 635 636 637 638 639 640 641 642 643 644 645 646 647 648 649 650 651 652 653 654 655 656 657 658 659 660 661 662 663 664 665 666 667 668 669 670 671 672 673 674 675 676 677 678 679 680 681 682 683 684 685 686 687 688 689 690 691 692 693 694 695 696 697 698 699 700 701 702 703 704 705 706 707 708 709 710 711 712 713 714 715 716 717 718 719 720 721 722 723 724 725 726 727 728 729 730 731 732 733 734 735 736 737 738 739 740 741 742 743 744 745 746 747 748 749 750 751 752 753 754 755 756 757 758 759 760 761 762 763 764 765 766 767 768 769 770 771 772 773 774 775 776 777 778 779 780 781 782 783 784 785 786 787 788 789 790 791 792 793 794 795 796 797 798 799 800 801 802 803 804 805 806 807 808 809 810 811 812 813 814 815 816 817 818 819 820 821 822 823 824 825 826 827 828 829 830 831 832 833 834 835 836 837 838 839 840 841 842 843 844 845 846 847 848 849 850 851 852 853 854 855 856 857 858 859 860 861 862 863 864 865 866 867 868 869 870 871 872 873 874 875 876 877 878 879 880 881 882 883 884 885 886 887 888 889 890 891 892 893 894 895 896 897 898 899 900 901 902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917 918 919 920 921 922 923 924 925 926 927 928 929 930 931 932 933 934 935 936 937 938 939 940 941 942 943 944 945 946 947 948 949 950 951 952 953 954 955 956 957 958 959 960 961 962 963 964 965 966 967 968 969 970 971 972 973 974 975 976 977 978 979 980 981 982 983 984 985 986 987 988 989 990 991 992 993 994 995 996 997 998 999 1000 1001 1002 1003 1004 1005 1006 1007 1008 1009 1010 1011 1012 1013 1014 1015 1016 1017 1018 1019 1020 1021 1022 1023 1024 1025 1026 1027 1028 1029 1030 1031 1032 1033 1034 1035 1036 1037 1038 1039 1040 1041

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